

PCE Endowment Fund
Net Asset Value
As of the Month Ending
6/30/2014

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 24,687.04
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>24,687.04</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	181,046,560.01
Total fixed Income Securities	<u>181,046,560.01</u>

Broad Domestic Equity

SSgA Russell 3000	512,001,409.22
Total Broad Domestic Equity	<u>512,001,409.22</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	199,084,487.27
Lazard International Equities	85,710,220.62
Total Global Equity Ex-U.S.	<u>284,794,707.89</u>

Receivables and Payables

Income Receivable	2.57
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Total Assets

\$ 977,867,366.73

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
6/30/2014

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 2.57	\$ 1,864.21
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>2.57</u>	<u>1,864.21</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	160,471.30	6,603,949.99
	<u>160,471.30</u>	<u>6,603,949.99</u>
Broad Domestic Equity		
SSgA Russell 3000	12,568,347.21	108,615,208.66
	<u>12,568,347.21</u>	<u>108,615,208.66</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	1,923,889.18	38,036,819.88
Lazard International Equities	1,383,611.63	17,853,823.96
	<u>3,307,500.81</u>	<u>55,890,643.84</u>
Total Investment Income (Loss)	\$ 16,036,321.89	\$ 171,111,666.70
Total Invested Assets, Beginning of Period	961,873,868.81	840,214,874.69
Net Contribution (Withdrawal)	(42,823.97)	(33,459,174.66)
Total Assets	<u>\$ 977,867,366.73</u>	<u>\$ 977,867,366.73</u>